

Dep. Variable:	log_price	R-squared:	0.1392
Estimator:	PanelOLS	R-squared (Between):	0.0022
No. Observations:	1043826	R-squared (Within):	0.1392
Date:	Sun, Apr 05 2020	R-squared (Overall):	0.0024
Time:	11:50:35	Log-likelihood	1.111e+06
Cov. Estimator:	Clustered		
		F-statistic:	5.104e+04
Entities:	96679	P-value	0.0000
Avg Obs:	10.797	Distribution:	F(3,947144)
Min Obs:	1.0000		
Max Obs:	16.000	F-statistic (robust):	1378.9
		P-value	0.0000
Time periods:	16	Distribution:	F(3,947144)
Avg Obs:	6.524e+04		
Min Obs:	5.288e+04		
Max Obs:	7.137e+04		

	Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI
	const	1.8287	0.0010	1745.0	0.0000	1.8266 1.8307
	involvedpostmerger	0.0127	0.0010	12.669	0.0000	0.0108 0.0147
	postmerger	0.0063	0.0008	7.8991	0.0000	0.0048 0.0079
	quarter_since_start	0.0070	0.0001	47.988	0.0000	0.0068 0.0073

F-test for Poolability: 1013.5
P-value: 0.0000
Distribution: F(96678,947144)

Included effects: Entity